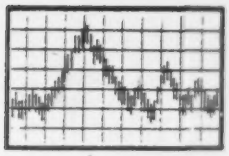
A5040-4



OPEN INTEREST REPORT

MARCH 1991

© Futures Industry Association, Inc. • 2001 Pennsylvania Avenue N.W. • Suite 600 • Washington, D.C. 20006-1807 • 202-466-5460 • FAX 202-296-3184

OPEN INTEREST OF LAST TRADING DAY

Contact: Toby Taylor
202-466-5460

	MARCH 1990	MARCH 1991	PERCENT CHANGE
Wheat	55,046	55,924	1.60%
Corn	232,964	218,946	-6.02%
Oats	11,375	14,728	29.48%
Soybeans	116,854	107,102	-8.35%
Soybean Oil	83,844	76,491	-8.77%
Soybean Meal	74,890	56,149	-25.02%
Silver (1,000 oz)	10,371	7,255	-30.05%
Silver (5,000 oz)	235	81	-65.53%
Gold (kilo)	577	353	-38.82%
Gold (100 oz)	237	8	-96.62%
T-Bonds	270,063	244,402	-9.50%
T-Notes (10 Year)	71,324	67,129	-5.88%
T-Notes (5 Year)	67,987	72,290	6.33%
T-Notes (2 Year)		8,305	
Municipal Bond	7,223	8,587	18.88%
Mortgage Backed	466	223	-52.15%
MMI Maxi	4,746	6,731	41.82%
30 Day Interest	3,947	7,170	81.66%
CHICAGO BD OF TRADE	1,012,149	951,874	-5.96%
Wheat	17,464	22,803	30.57%
Grain Sorghum	24	74	208.33%
Value Line Index	1,542	1,820	18.03%
Mini Value Line	127	285	124.41%
KANSAS CITY BD OF TRADE	19,157	24,982	30.41%
Coffee "C"	46,528	41,265	-11.31%
Sugar #11	172,851	114,826	-33.57%
Sugar #14	10,400	13,810	32.79%
Cocoa (10 M tons)	52,320	44,815	-14.34%
COFFEE SUGAR & COCOA	282,099	214,716	-23.89%

	MARCH 1990	MARCH 1991	PERCENT CHANGE
Wheat (1,000 bu)	11,882	2,817	-76.29%
Corn (1,000 bu)	8,544	7,234	-15.33%
Oats (1,000 bu)	191	120	-37.17%
Soybeans (1,000 bu)	15,582	16,493	5.85%
Soybean Meal New	370	411	11.08%
Live Cattle (20,000#)	476	328	-31.09%
Live Hogs (15,000#)	1,427	689	-51.72%
New York Silver (1000 oz)	1,127	583	-48.27%
New York Gold	613	260	-57.59%
Platinum	22	19	-13.64%
T-Bonds ($50,000)	13,668	10,874	-20.44%
T-Bills ($500,000)	30	22	-26.67%
T-Notes	0	0	
British Pound	125	204	63.20%
Swiss Franc	429	428	-0.23%
Deutschemark	654	720	10.09%
Japanese Yen	377	171	-54.64%
Canadian Dollar	57	60	5.26%
MIDAMERICA COMMODITY EX	55,574	41,433	-25.45%
Live Hogs (30,000#)	35,899	23,366	-34.91%
Pork Bellies (38,000#)	13,024	9,667	-25.78%
Broilers		641	
Live Cattle	101,557	91,040	-10.36%
Feeder Cattle	13,466	15,264	13.35%
Lumber	4,991	2,129	-57.34%
T-Bills (90-day)	27,538	41,691	51.39%
Eurodollar (3-month)	600,472	696,704	16.03%
One Month LIBOR		10,171	
Dollar/Pound Diff	1	0	-100.00%
Dollar/Mark Diff	7	0	-100.00%
Dollar/Yen Diff	268	0	-100.00%
British Pound	20,876	30,696	47.04%
Canadian Dollar	17,957	19,241	7.15%
Deutschemark	52,809	63,338	19.94%
Japanese Yen	68,066	42,975	-36.86%
Swiss Franc	32,693	38,107	16.56%
Australian Dollar	2,343	1,408	-39.91%
Nikkei 225		5,120	
S&P 500 Index	113,762	138,922	22.12%
CHICAGO MERCANTILE EX	1,105,729	1,230,480	11.28%

	MARCH 1990	MARCH 1991	PERCENT CHANGE
Wheat (5,000 bu)	9,640	11,904	23.49%
White Wheat (5,000 bu)	15	134	793.33%
Oats	2	2	0.00%
MINNEAPOLIS GRAIN EX	9,657	12,040	24.68%
High Grade Copper	32,499	33,839	4.12%
Silver (5,000 oz)	98,752	105,335	6.67%
Gold (100 oz)	116,812	102,541	-12.22%
Aluminum	7	0	-100.00%
COMMODITY EXCHANGE	248,070	241,715	-2.56%
5 Year U.S. Treasury Note	2,040	765	-62.50%
2 Year U.S. Treasury Note	2,330	3	-99.87%
Cotton	38,362	43,289	12.84%
Orange Juice, Fzn. Conc.	12,098	5,859	-51.57%
European Currency Unit	521	28	-94.63%
U.S. Dollar Index	11,593	5,949	-48.68%
NEW YORK COTTON EXCHANGE	66,944	55,893	-16.51%
NYSE Composite Index	4,752	4,845	1.96%
Cmdty Rsrch Bureau Index	1,655	1,604	-3.08%
T-Bond (30 Year)	3	0	-100.00%
NEW YORK FUTURES EXCHANGE	6,410	6,449	0.61%
Palladium	5,471	4,236	-22.57%
Platinum	17,029	15,153	-11.02%
No. 2 Heating Oil, NY	65,728	76,597	16.54%
Unleaded Gasoline, NY	69,056	81,393	17.87%
Crude Oil	270,658	284,935	5.27%
Propane	421	1,607	281.71%
Natural Gas		12,861	
Residual Fuel Oil	0	0	
NEW YORK MERCANTILE EX	428,363	476,782	11.30%
Rice, Rough	2,892	2,270	-21.51%
CHICAGO RICE & COTTON EX	2,892	2,270	-21.51%
TOTAL	3,237,044	3,258,634	0.67%